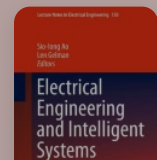Home > Electrical Engineering and Intelligent Systems > Chapter

Computations of Price Sensitivities After a Financial Market Crash

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especially relevant due to the globalization. Thus, to compute the price sensitivities in such a scenario is crucial. This paper is the first attempt to the best knowledge to address the computation of price sensitivities after a financial market crash occurs. Our method to tackle the problem is based on Malliavin calculus.

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Editors and Affiliations

International Association of Engineers, Unit 1, 1/F, 37-39 Hung To Road, Hong Kong, China

Sio-Iong Ao

School of Engineering, Applied Mathematics and Computing, Cranfield University, College Road, Cranfield, MK43 0AL, Bedfordshire, United Kingdom

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